

F.207 Federal Funds and Security Repurchase Agreements (1)

Billions of dollars; quarterly figures are seasonally adjusted annual rates

		2014	2015	2016	2015		2016					
					Q3	Q4	Q1	Q2	Q3	Q4		
1	FA892150005											
	Net change in liabilities	25.0	49.8	69.0	599.7	-408.0	-417.6	622.8	465.0	-394.1	1	
2	FA712151003	193.9	202.6	12.8	331.7	285.3	-647.4	-26.8	484.8	240.7	2	
3	FA762150005	-33.2	-39.4	-34.2	-81.2	-36.4	-12.4	-38.5	-16.1	-70.0	3	
4	FA762152005	-19.7	0.8	-6.4	-17.8	38.7	1.1	-45.4	16.6	1.9	4	
5	FA762151005	-13.5	-40.1	-27.8	-63.4	-75.1	-13.5	6.9	-32.6	-71.9	5	
6	FA752150005	58.6	35.3	69.6	3.4	149.7	-17.0	91.1	43.7	160.6	6	
7	FA752152005	8.3	-0.3	9.8	16.9	-0.1	30.4	1.3	16.8	-9.4	7	
8	FA752151005	50.2	35.6	59.8	-13.5	149.8	-47.4	89.8	26.9	170.0	8	
9	FA472150053	0.0	0.0	-0.0	-0.0	-0.0	0.0	-0.0	-0.1	0.0	9	
10	FA512151003	-0.4	0.4	-0.4	0.6	0.5	-3.7	0.0	0.5	1.6	10	
11	FA542151073	1.0	0.9	-0.4	-0.1	1.5	0.3	-1.3	0.6	-1.3	11	
12	FA402150005	0.1	-0.1	0.0	0.5	-0.5	0.0	0.0	0.0	0.0	12	
13	FA642151073	10.0	-45.5	-11.6	-79.9	-36.4	-0.8	-12.2	-29.3	-4.0	13	
14	FA662151003	-220.9	-179.4	-55.2	53.7	-501.7	-8.9	227.5	52.6	-491.9	14	
15	FA732151003	-0.0	0.1	-0.0	0.1	0.0	-0.1	-0.0	0.0	-0.0	15	
16	FA262151003	16.0	74.9	88.5	370.9	-270.0	272.3	383.0	-71.8	-229.8	16	
17	FA892050005	134.6	-69.9	136.1	481.3	-573.8	-343.6	671.5	935.9	-719.5	17	
18	FA102051003	12.9	6.0	-1.8	12.2	2.9	-12.7	-5.0	0.6	10.0	18	
19	FA212051003	5.2	10.2	4.7	12.4	12.3	3.1	3.5	8.9	3.5	19	
20	FA712051000	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	20	
21	FA762050005	-30.4	24.8	8.7	13.6	-10.0	-16.8	40.0	75.2	-63.7	21	
22	FA762052005	-16.4	-11.2	1.9	-12.7	0.4	9.9	-13.5	6.4	4.7	22	
23	FA762051005	-14.0	36.0	6.8	26.3	-10.3	-26.8	53.5	68.8	-68.4	23	
24	FA752050005	41.1	0.4	-25.4	-48.2	80.1	-50.8	-9.7	5.4	-46.7	24	
25	FA752052005	-0.0	-0.4	-0.2	-2.0	0.6	-0.2	0.0	0.6	-1.3	25	
26	FA752051005	41.1	0.8	-25.2	-46.2	79.5	-50.5	-9.7	4.9	-45.4	26	
27	FA472050053	-0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	27	
28	FA472052053	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	28	
29	FA472051053	-0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	29	
30	FA512051003	0.1	0.0	0.5	0.1	-0.0	-1.8	0.1	2.6	1.2	30	
31	FA542051073	0.0	-0.5	0.3	1.7	-1.9	0.7	-0.2	0.1	0.4	31	
32	FA572051005	0.2	-0.2	0.0	-0.3	-0.2	0.1	0.0	-0.0	-0.0	32	
33	FA222051043	0.3	0.0	0.1	-0.2	-0.1	-0.7	0.6	0.4	0.1	33	
34	FA632051000	152.9	44.8	100.9	127.1	-9.8	-276.3	138.7	787.8	-246.6	34	
35	FA652051003	9.9	-12.4	-1.1	-22.9	-4.8	20.5	-10.1	1.0	-15.8	35	
36	FA402050005	10.3	20.2	2.8	31.9	135.5	-92.0	19.9	29.6	53.9	36	
37	FA402052033	23.3	-10.4	18.5	-42.5	45.5	28.1	-14.9	50.0	11.0	37	
38	FA662051003	-168.2	-19.5	-20.6	289.7	-441.5	-71.9	328.4	27.4	-366.3	38	
39	FA732051003	-5.1	-0.4	-0.1	-14.5	-7.3	3.4	0.7	-3.4	-1.0	39	
40	FA502051003	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0	40	
41	FA262051003	105.6	-143.4	67.0	78.6	-329.1	151.7	164.5	0.4	-48.4	41	
42	FA902050005	-109.6	119.7	-67.1	118.4	165.8	-74.1	-48.6	-470.9	325.4	42	
	Memo:											
	Federal Reserve's reverse repurchase agreement operations: (4)											
43	FA712151103	199.0	77.9	-6.2	228.0	99.9	-683.0	-100.2	534.9	223.3	43	
44	FA632051103	207.9	52.8	-20.6	169.1	38.3	-625.2	-99.6	566.3	76.3	44	
45	FA792051115	-9.0	25.1	14.3	59.0	61.6	-57.7	-0.6	-31.4	147.0	45	

(1) Detailed data on federal funds and security repurchase agreements are only available beginning 2012:Q1 for U.S.-chartered depository institutions, 2003:Q1 for foreign banking offices in U.S., 2010:Q4 for credit unions, and 2000:Q1 for FHLB.

(2) Excludes term federal funds.

(3) Includes term federal funds.

(4) Reverse repurchase agreements (RRPs) conducted as part of the Federal Reserve's Overnight RRP Operational Exercise (beginning 2013:Q3) and term RRP operations (beginning 2014:Q4).

(5) Included in line 2.

(6) Included in line 34.

(7) Includes banks (consolidated), government-sponsored enterprises, and primary dealers.